

FIG. 2

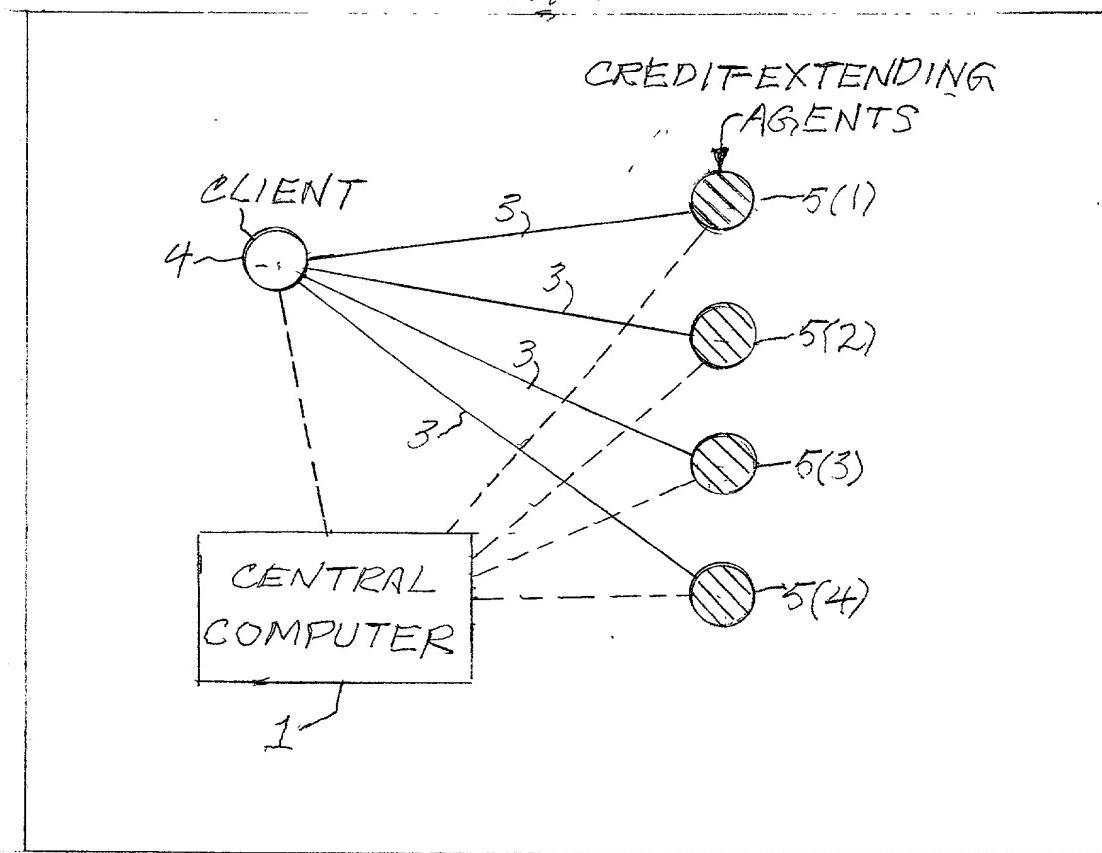


FIG. 4

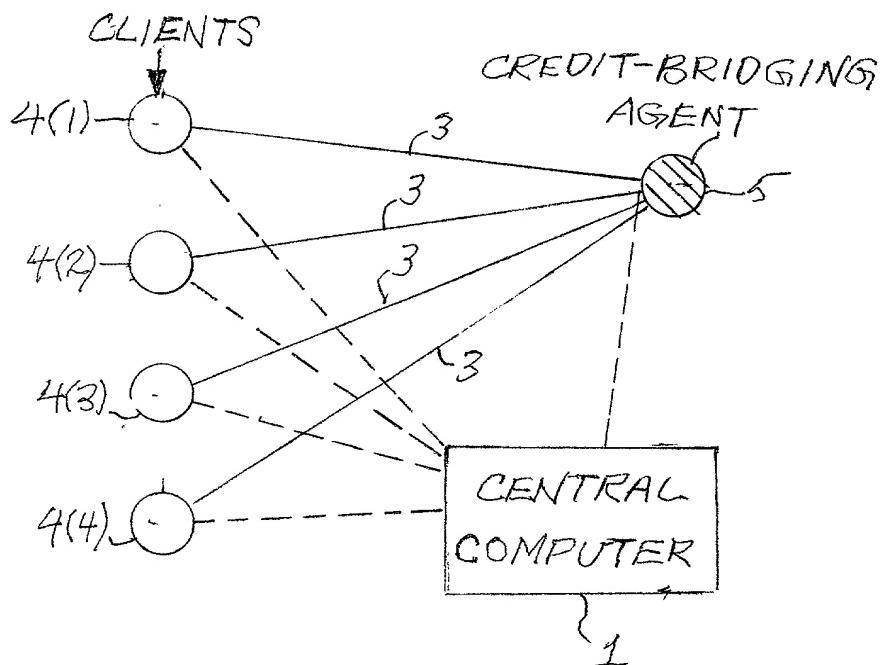


FIG. 5

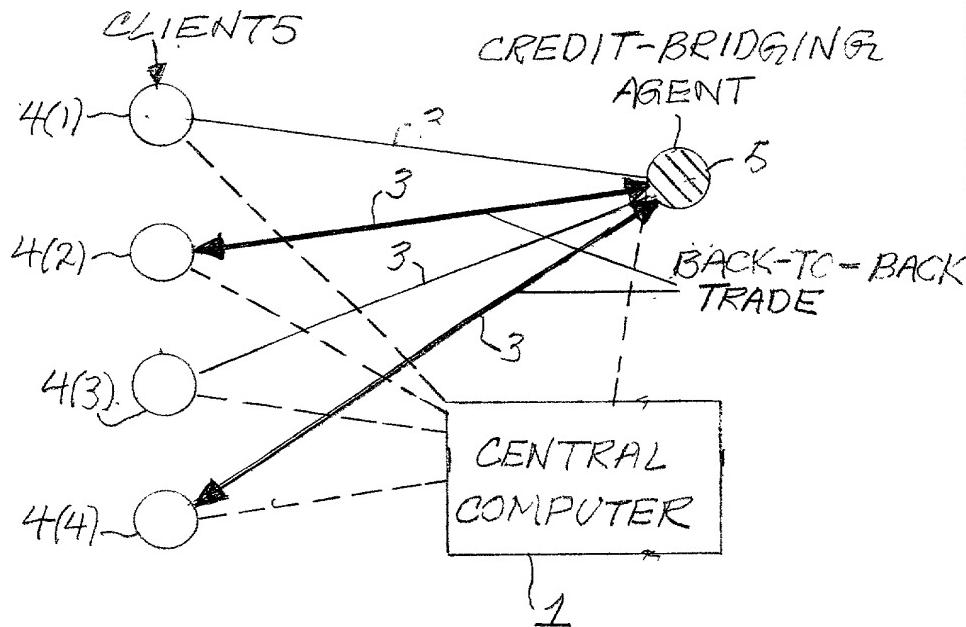


FIG. 6

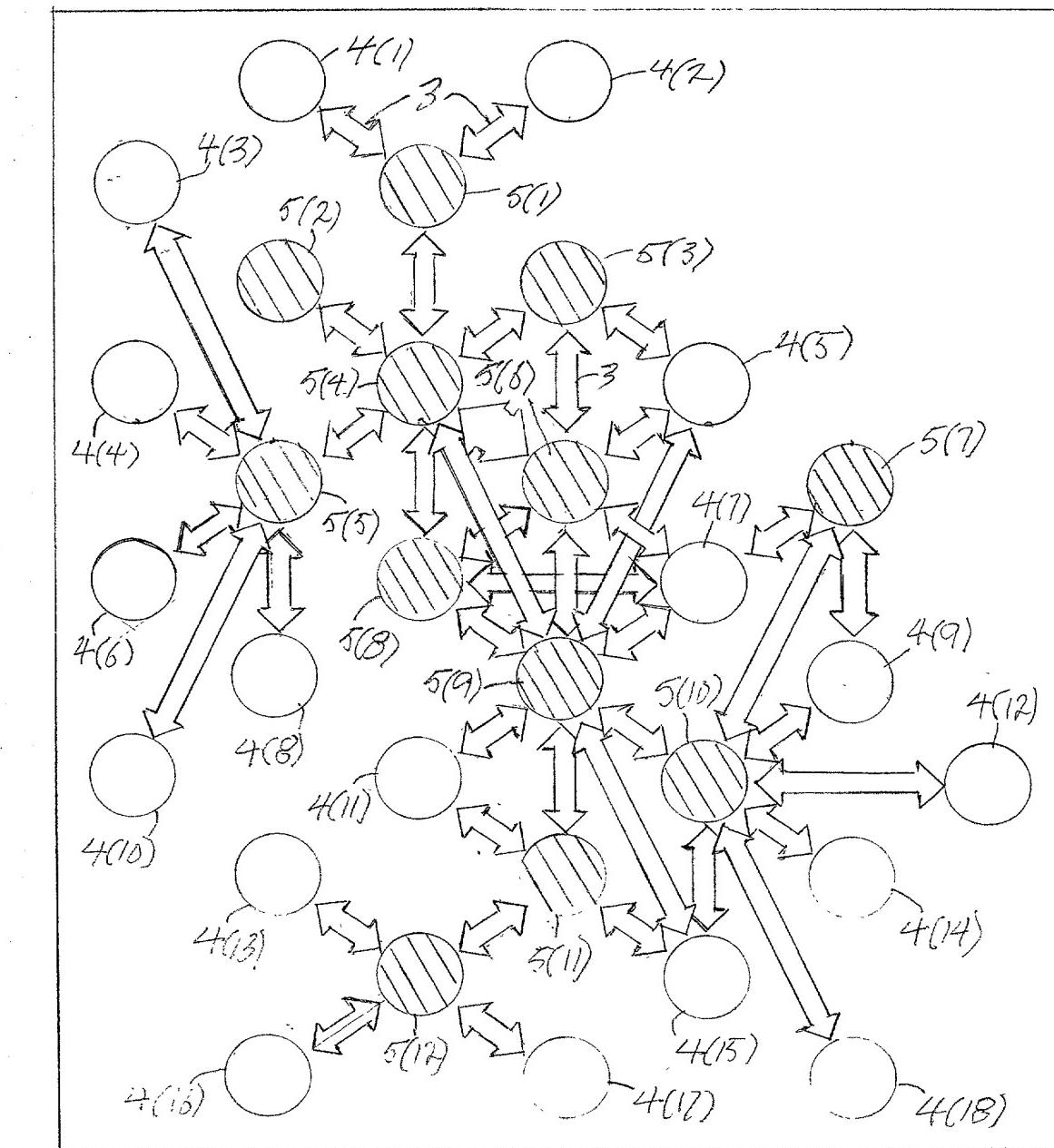


FIG. 7

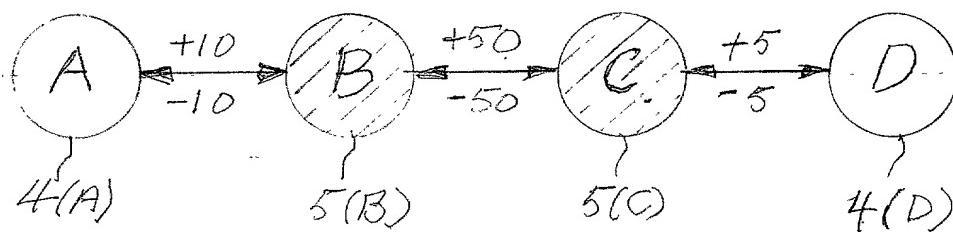


FIG. 8

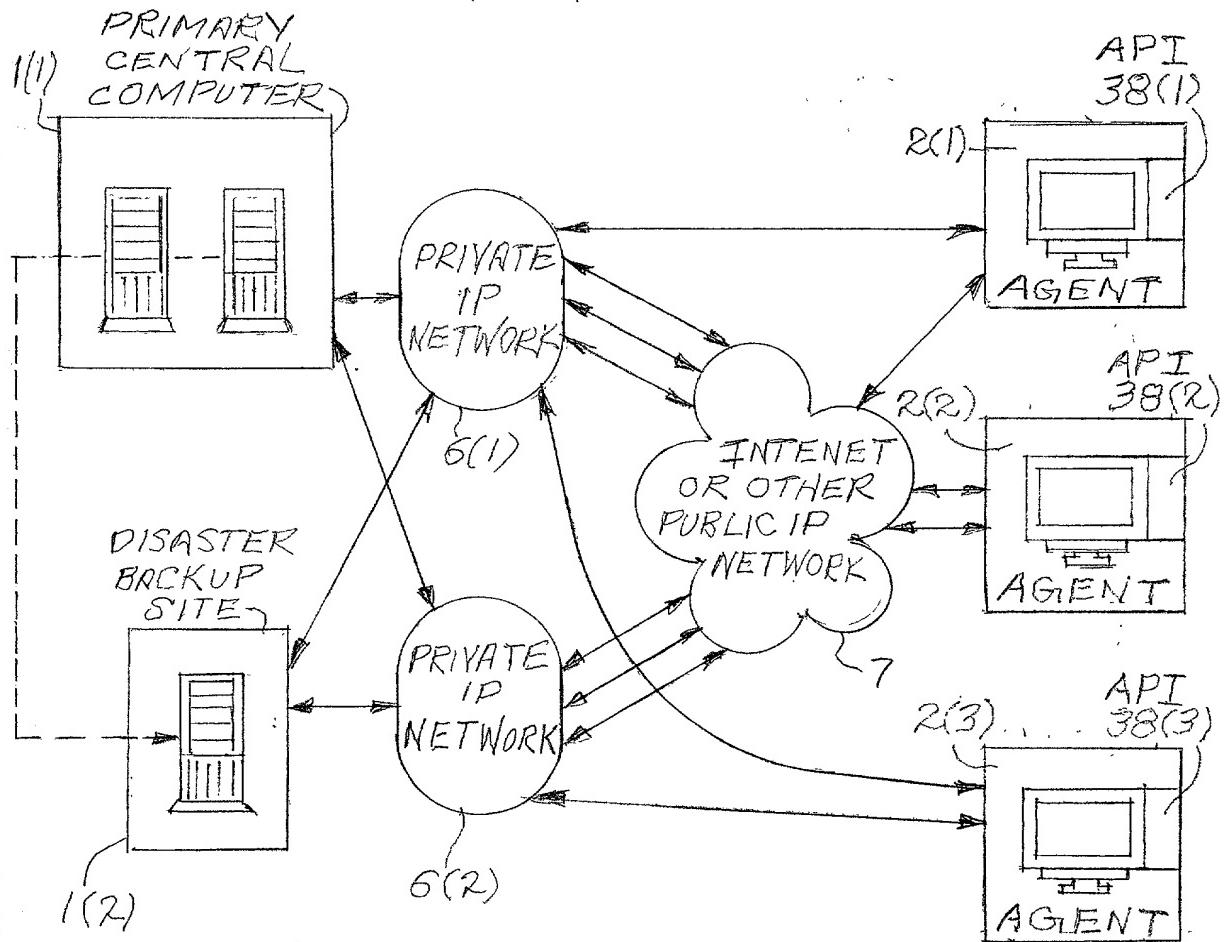


FIG. 9

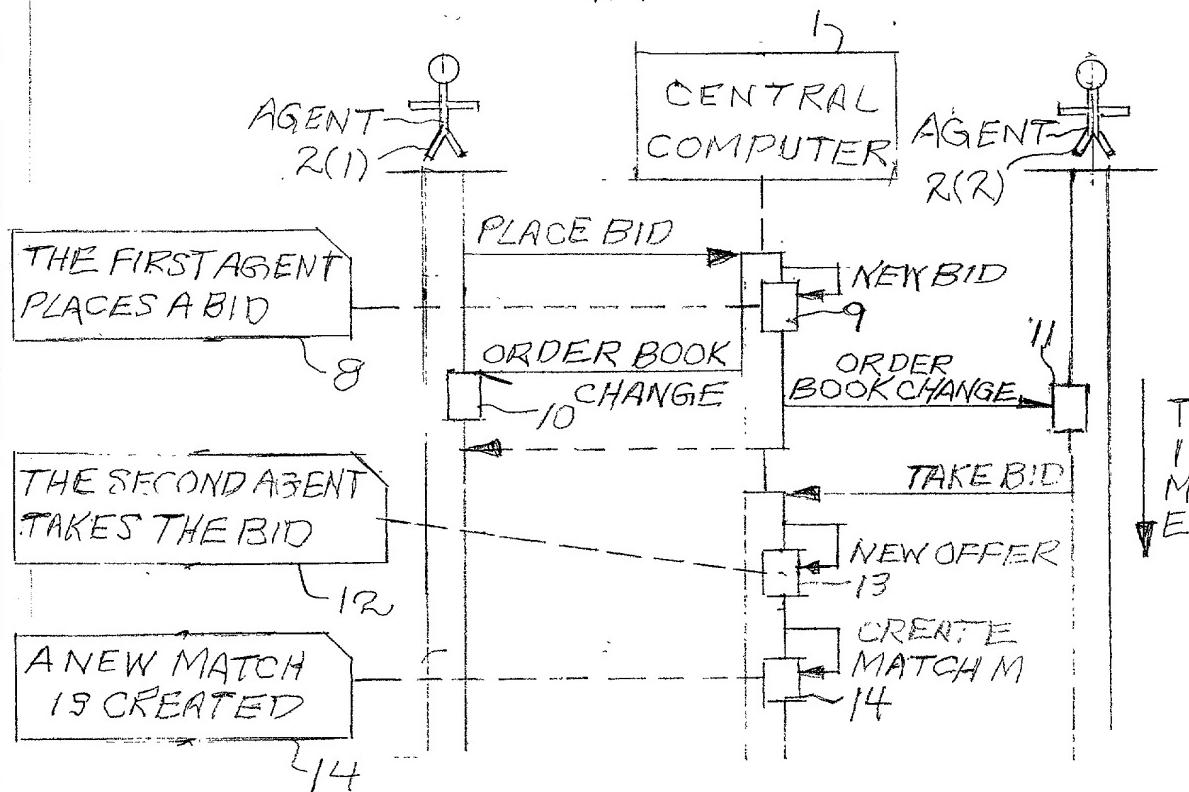
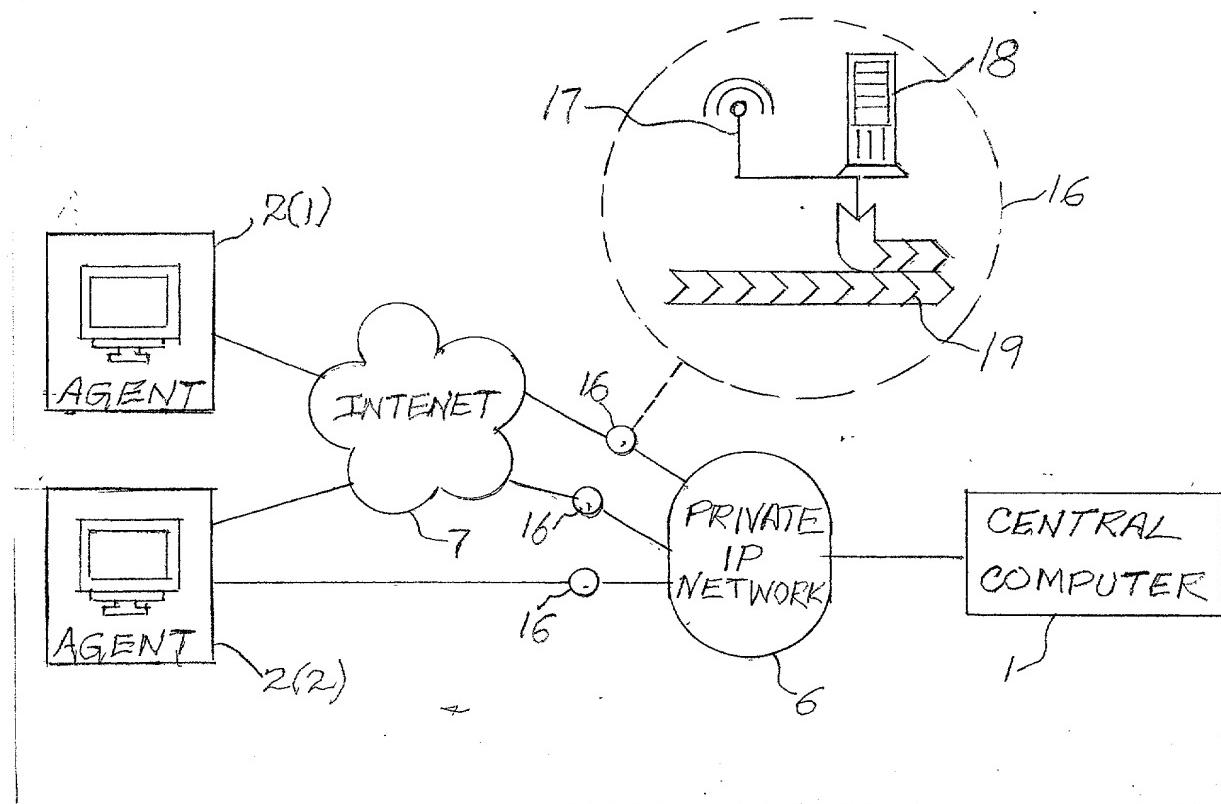
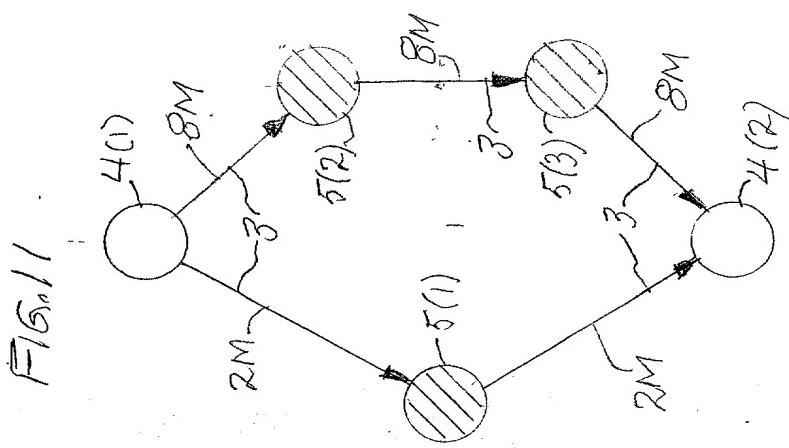
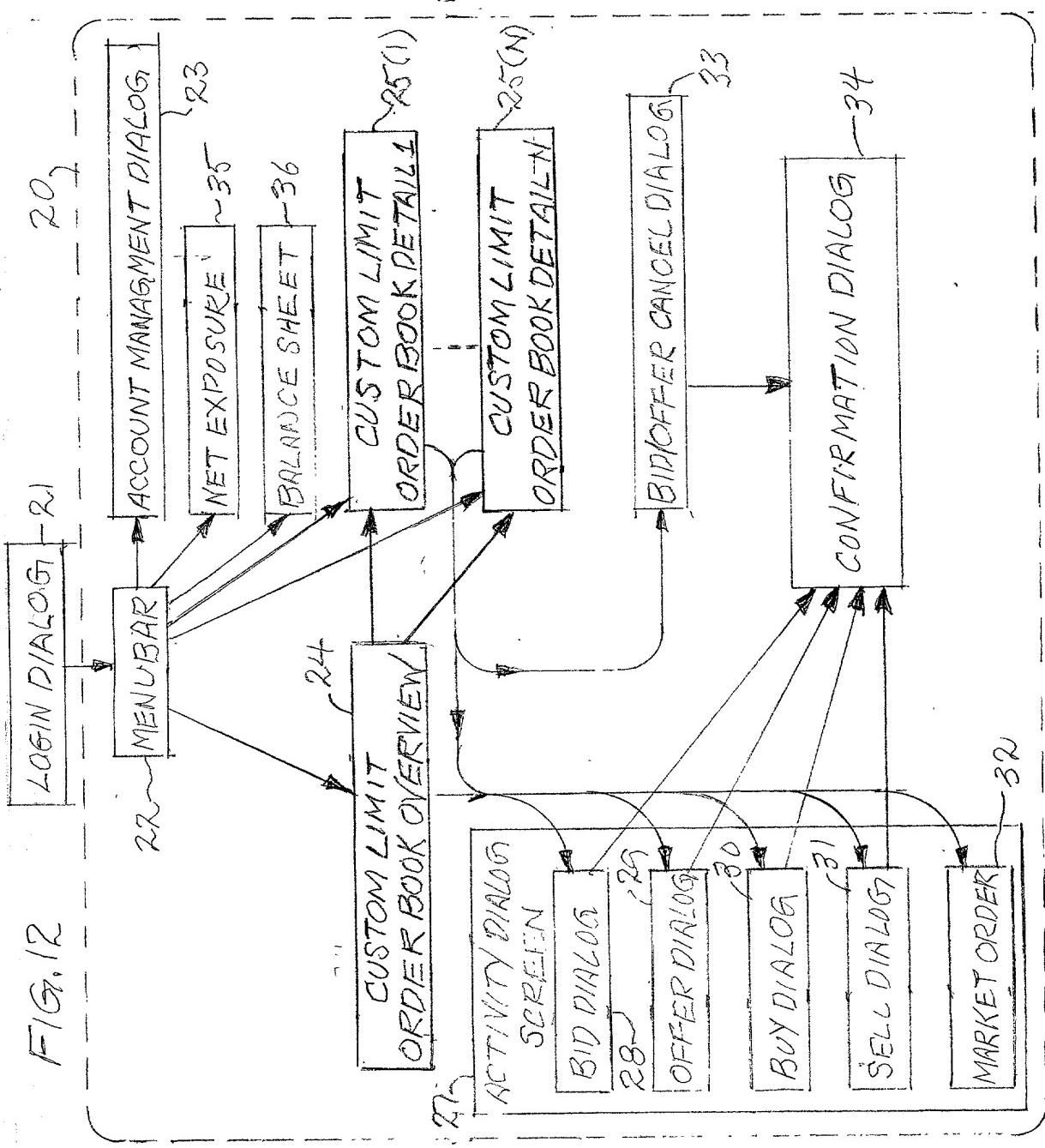


FIG. 10





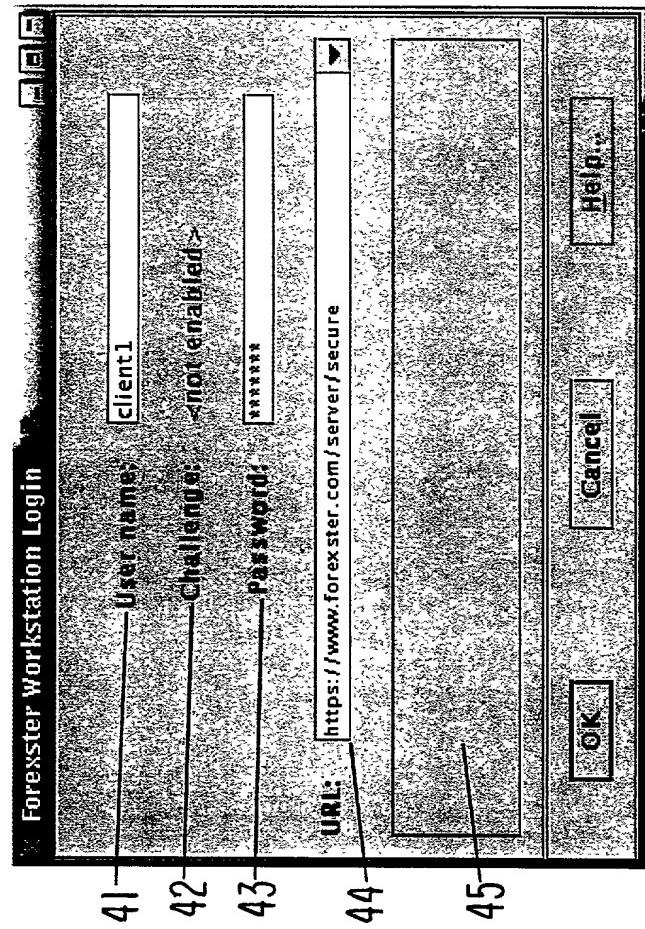


FIG. 13
21

FIG.14

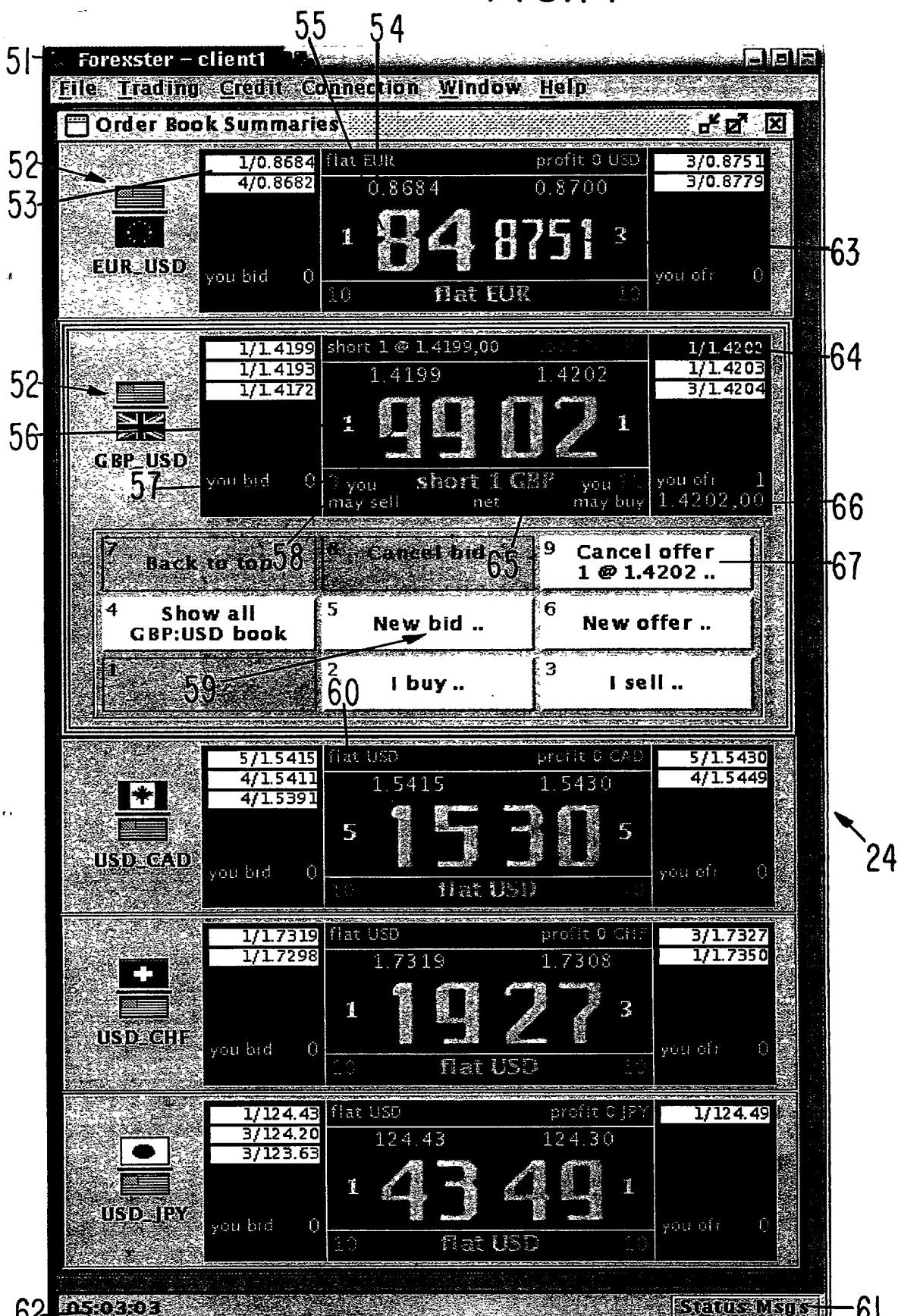


FIG. 15

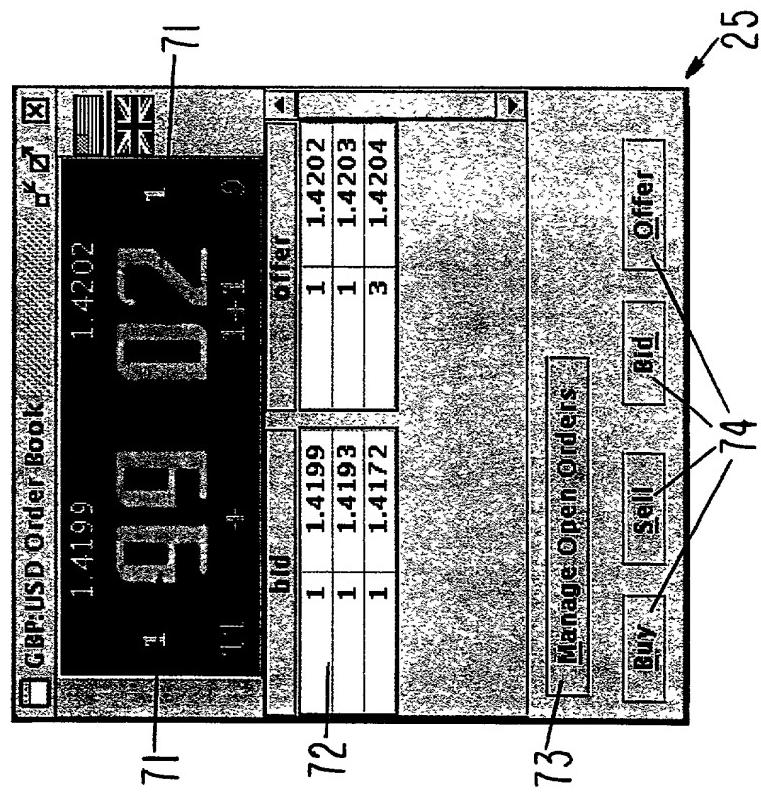


FIG. 16

The screenshot shows a software window titled "Credit Exposure". The window contains a table with the following data:

Instrument	Account	dir	counterparty	min	current	max
EUR_USD	ACT804	from	Bank 1	-10	0	10
GBP_USD	ACT804	from	Bank 1	-10	-1	10
USD_CAD	ACT804	from	Bank 1	-10	0	10
USD_CHF	ACT804	from	Bank 1	-10	0	10
USD_JPY	ACT804	from	Bank 1	-10	0	10

81

82

83

84

35

Balance Sheet Detail						
balance sheet for credit node 101 (Client 1)						
<input checked="" type="checkbox"/> Thu 2 Aug:	net -10,100 USD,	receivable 1,419,900 USD,	payable 1,430,000 USD	[1,000,000 GBP@1.43]		
<input checked="" type="checkbox"/> group first by account/counterparty						
<input checked="" type="checkbox"/> ACT804@Bank 1:	net -10,100 USD,	receivable 1,419,900 USD,	payable 1,430,000 USD	[1,000,000 GBP@1.43]		
<input checked="" type="checkbox"/> group first by currency						
<input checked="" type="checkbox"/> USD:	net 1,419,900 USD,	receivable 1,419,900 USD,	payable 0 USD			
<input checked="" type="checkbox"/> GBP:	net -1,430,000 USD [-1,000,000 GBP@1.43],	receivable 0 USD,	payable 1,430,000 USD [1,000,000 GBP@1.43]			
<input checked="" type="checkbox"/> Tue 31 Jul:	net -13,343 USD,	receivable 11,418,279 USD,	payable 11,431,621 USD			
<input checked="" type="checkbox"/> group first by account/counterparty						
<input checked="" type="checkbox"/> group first by currency						
<input checked="" type="checkbox"/> USD:	net 1,419,900 USD,	receivable 6,419,900 USD,	payable 5,000,000 USD			
<input checked="" type="checkbox"/> GBP:	net -1,430,000 USD [-1,000,000 GBP@1.43],	receivable 0 USD,	payable 1,430,000 USD [1,000,000 GBP@1.43]			
<input checked="" type="checkbox"/> GBP In ACT804@Bank 1:	net -1,430,000 USD [-1,000,000 GBP@1.43],	receivable 0 USD,	payable 1,430,000 USD [1,000,000 GBP@1.43]			
<input checked="" type="checkbox"/> Pay 1,000,000 GBP 2001-07-31 to ACT804@Bank 1, detail #384822 Fri 27 Jul 16:42:06						
<input checked="" type="checkbox"/> CAD:	net -3,243 USD [-5,000 CAD@0.648508431],	receivable 4,998,379 USD [7,707.500 CAD@0.648508431], paya				
Settlement Detail						
Row #	Deal #	date/time	Rate	amount	Counterparty	Settlement
384825	384822	Fri 27 Jul 16:42:06	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Tue 31 Jul Bank 1 ACT804
384833	384830	Fri 27 Jul 17:12:29	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul Bank 1 ACT804
384843	384840	Fri 27 Jul 17:13:42	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul Bank 1 ACT804
384853	384850	Fri 27 Jul 17:14:00	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul Bank 1 ACT804
384863	384860	Fri 27 Jul 17:14:01	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul Bank 1 ACT804
384871	384870	Fri 27 Jul 17:14:03	1.5415	sold 1,000,000 USD	bought 1,541,500 CAD	Tue 31 Jul Bank 1 ACT804
384881	384880	Fri 27 Jul 17:14:08	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul Bank 1 ACT804
384893	384890	Fri 27 Jul 17:14:09	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul Bank 1 ACT804
384903	384900	Fri 27 Jul 17:14:10	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul Bank 1 ACT804
384913	384910	Fri 27 Jul 17:14:11	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul Bank 1 ACT804
384923	384920	Fri 27 Jul 17:14:13	1.5425	bought 1,000,000 USD	sold 1,542,500 CAD	Tue 31 Jul Bank 1 ACT804
384931	384932	05:02:37	1.4199	sold 1,000,000 GBP	bought 1,419,900 USD	Thu 2 Aug Bank 1 ACT804

91

94

FIG. 17

36

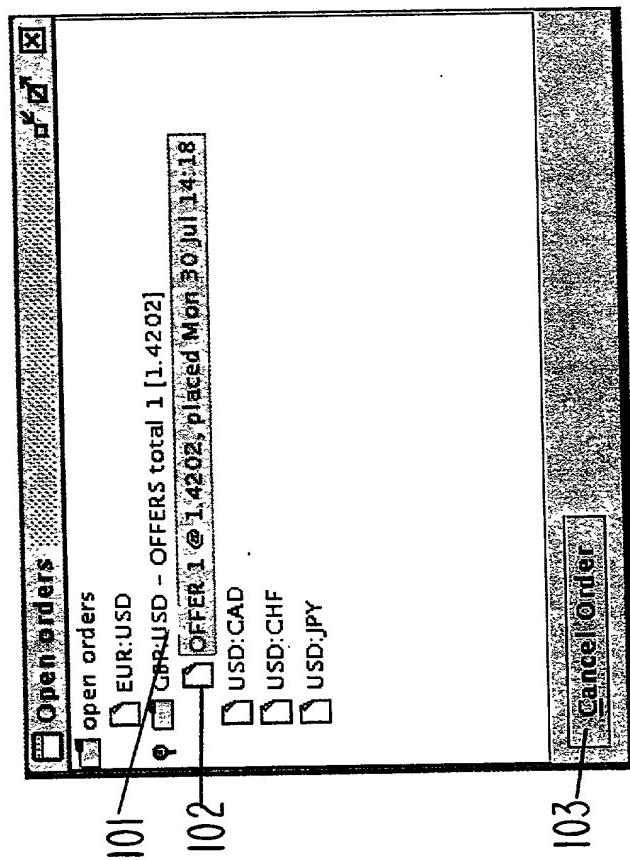


FIG. 18

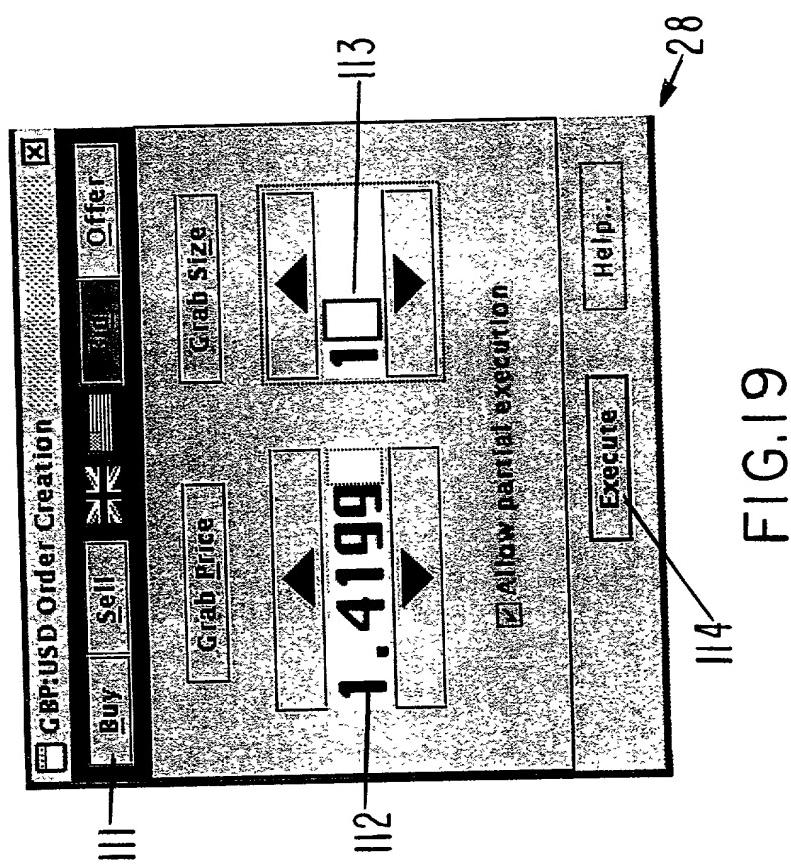


FIG. 19

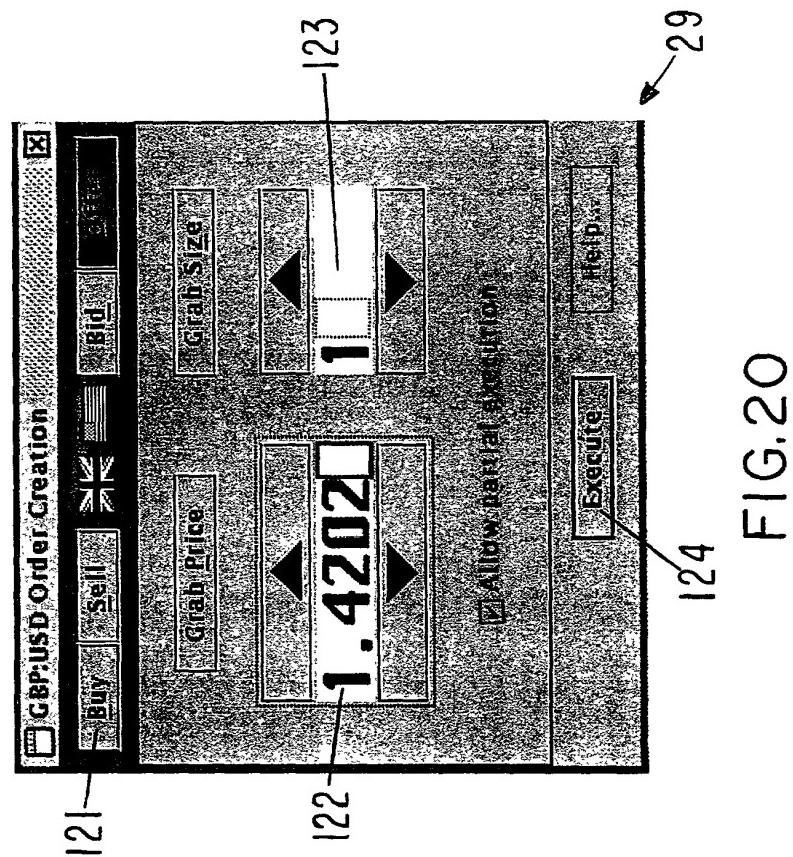


FIG. 20

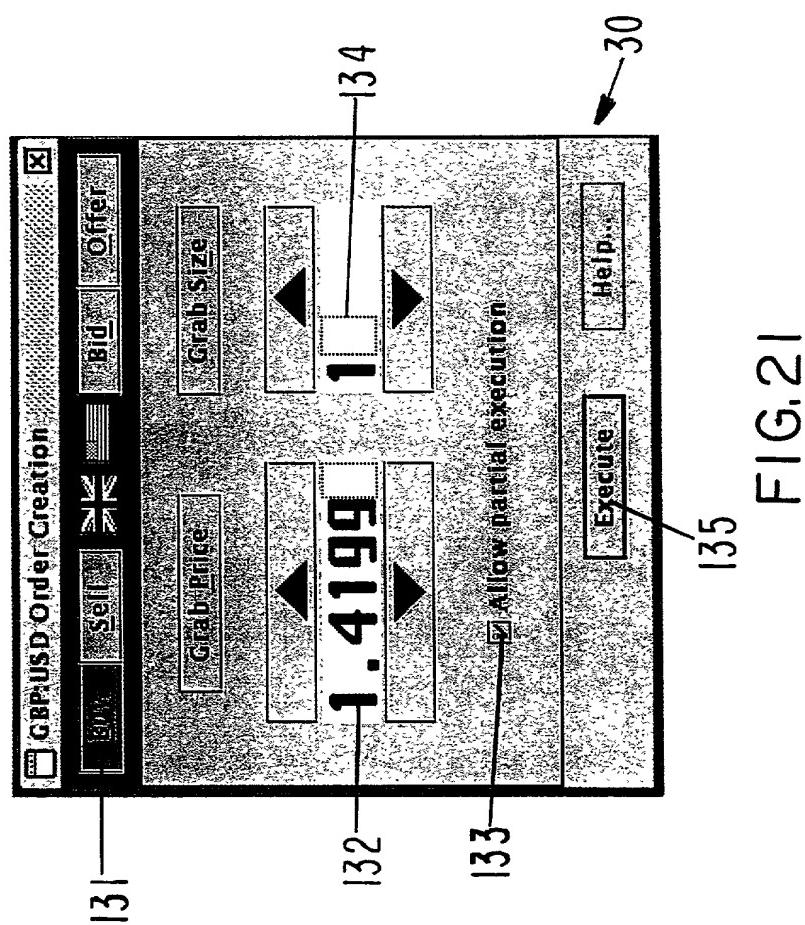


FIG. 21

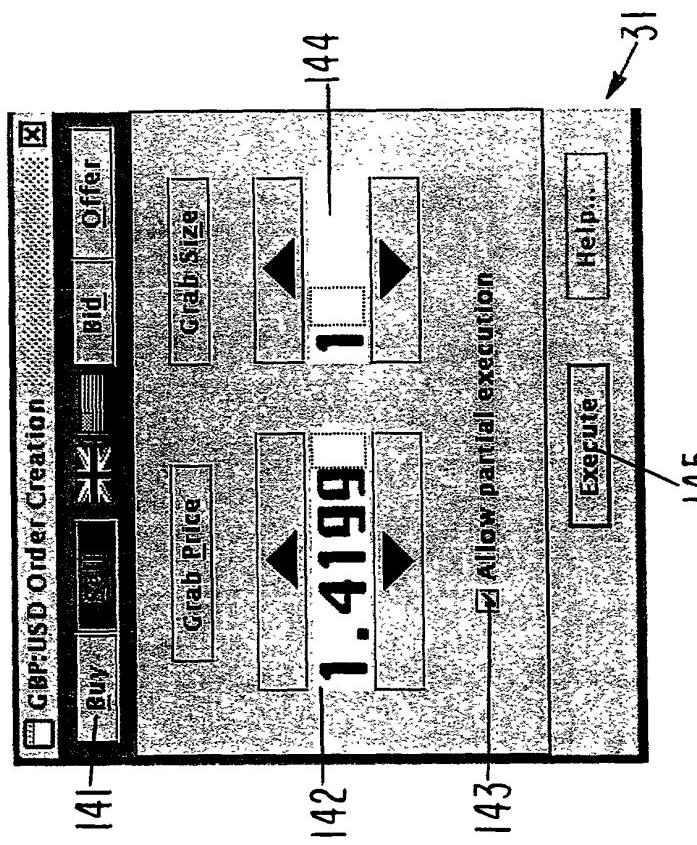


FIG. 22

FIG. 2.3

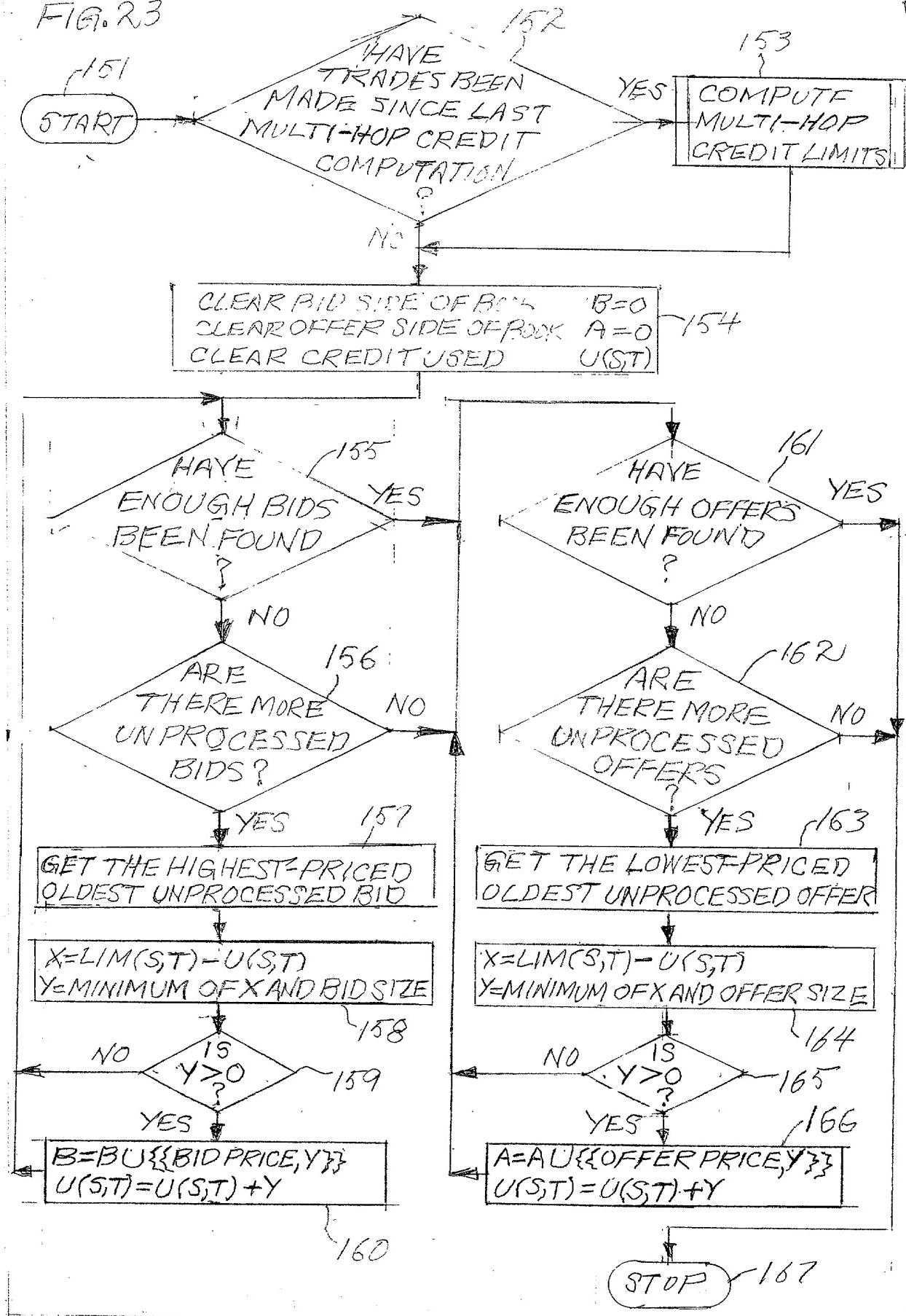


FIG. 24

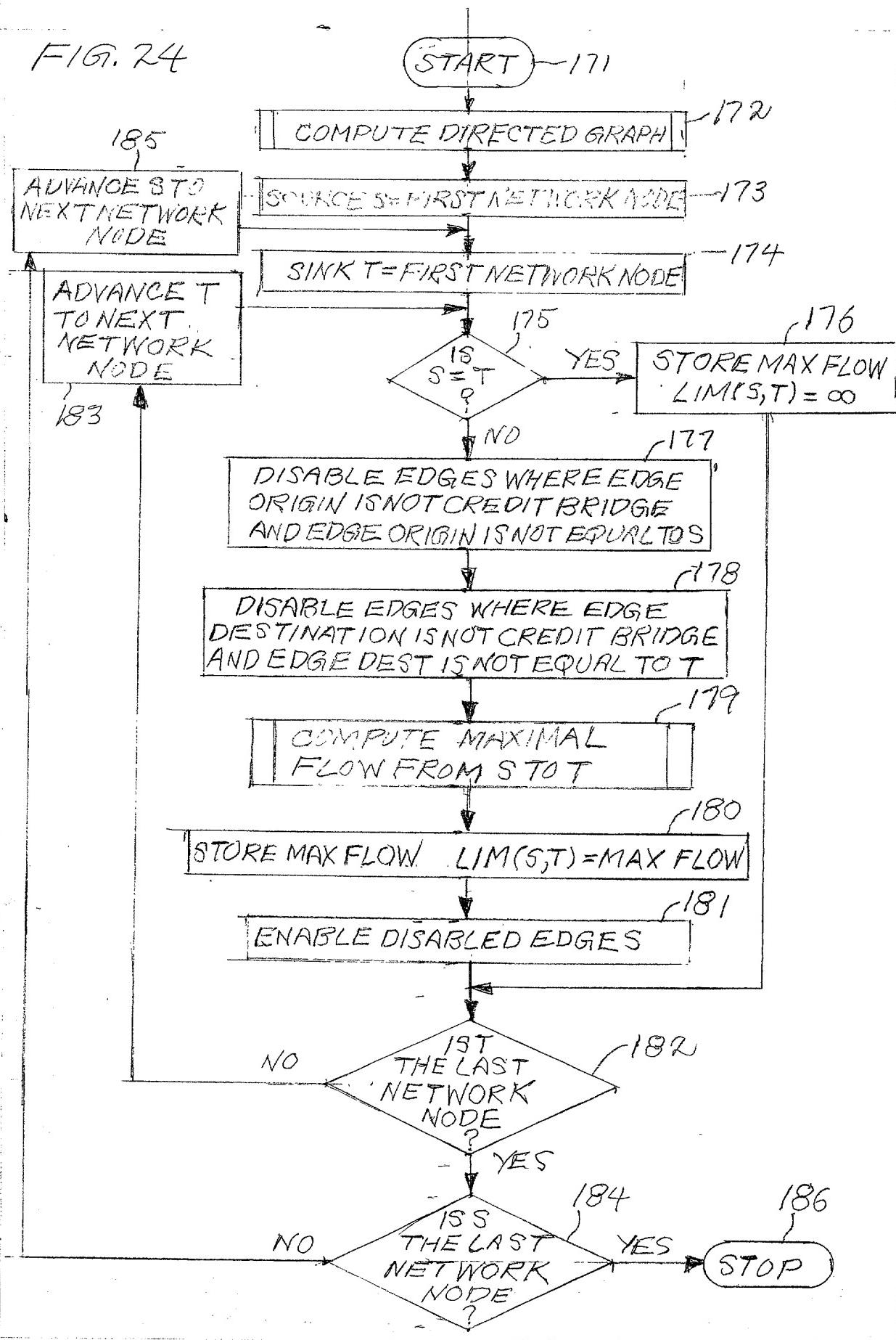
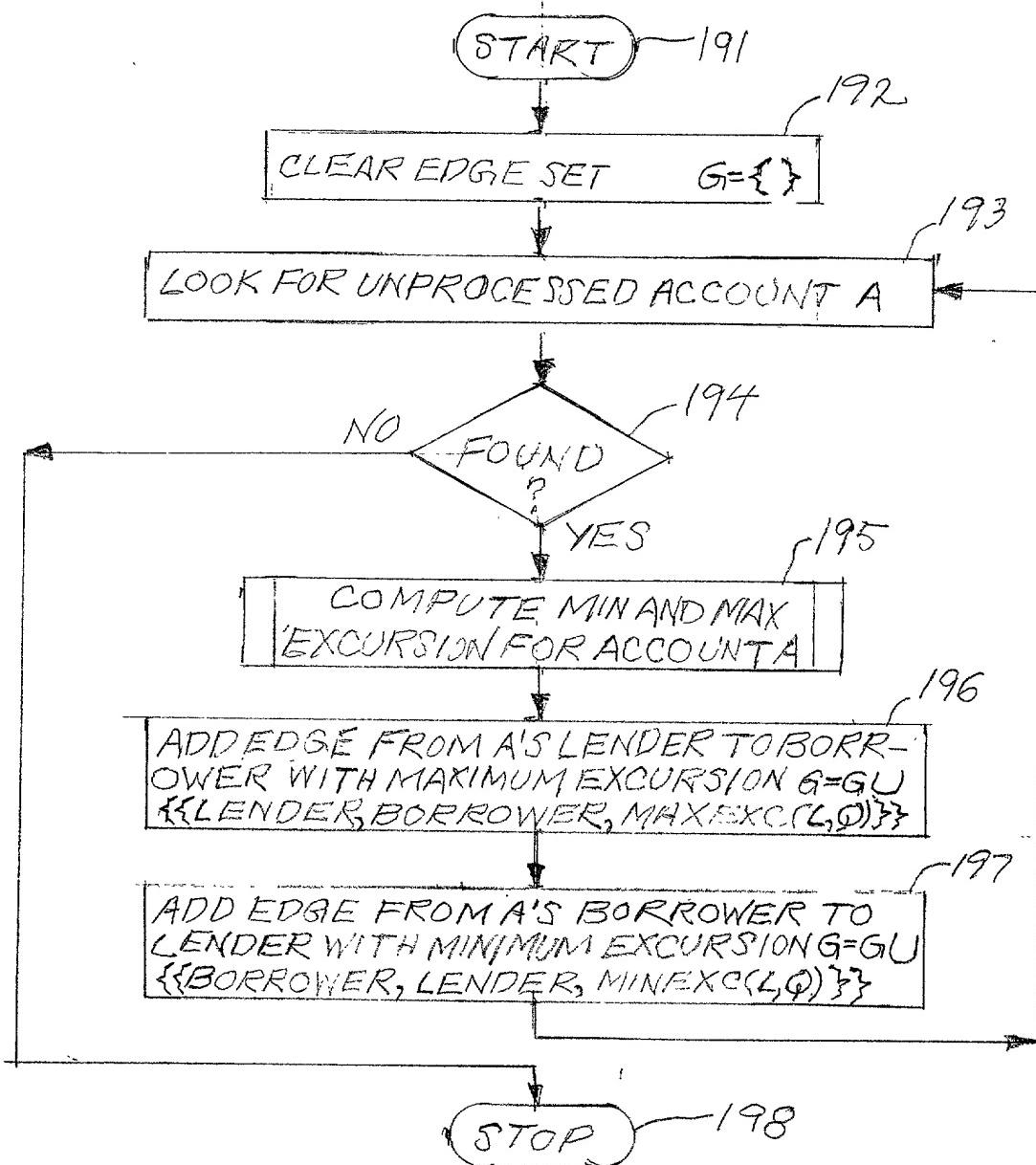
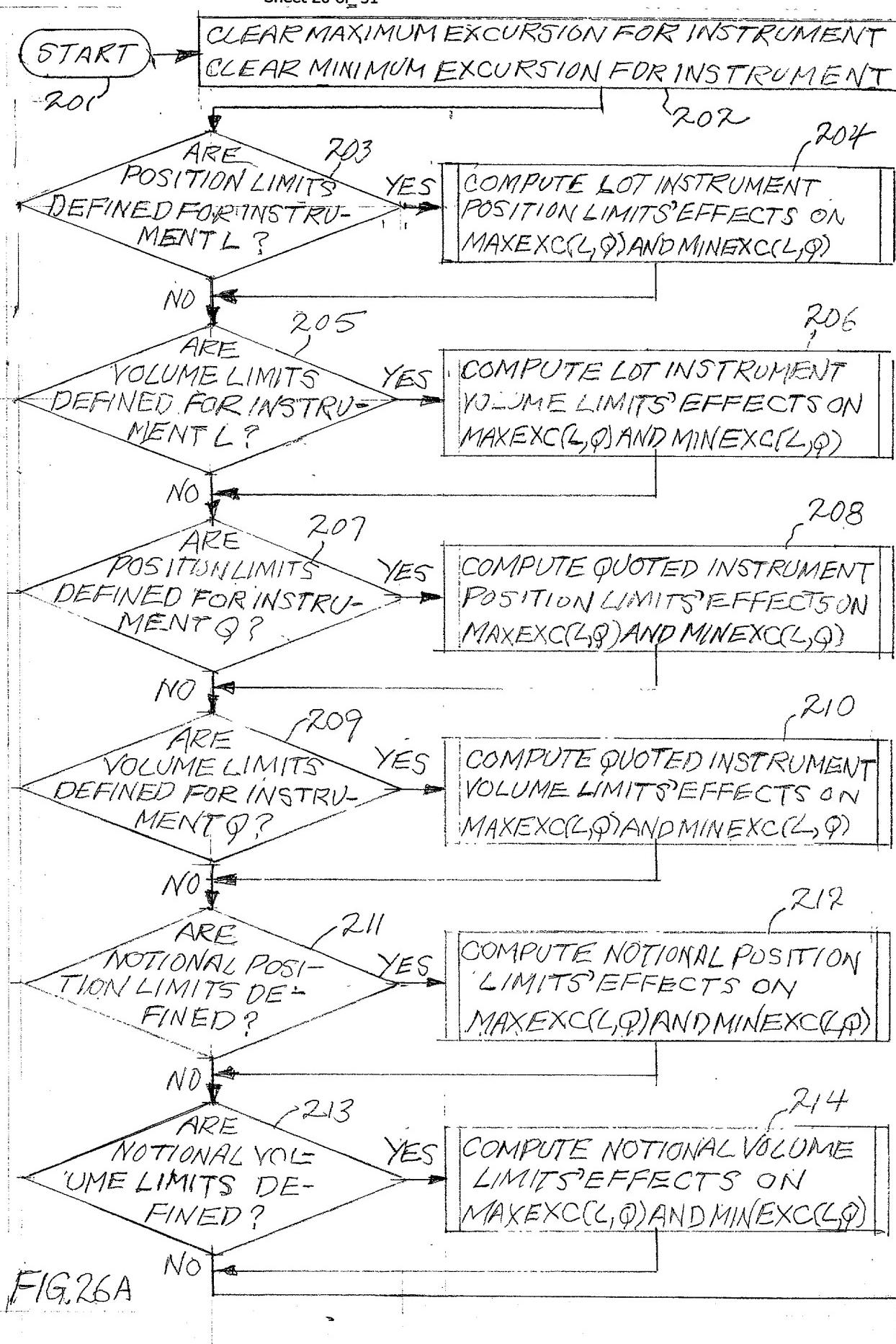


FIG. 25





PAIR MAXEXC(L,Q) = 00
 PAIR MINEXC(L,Q) = -00 - 202

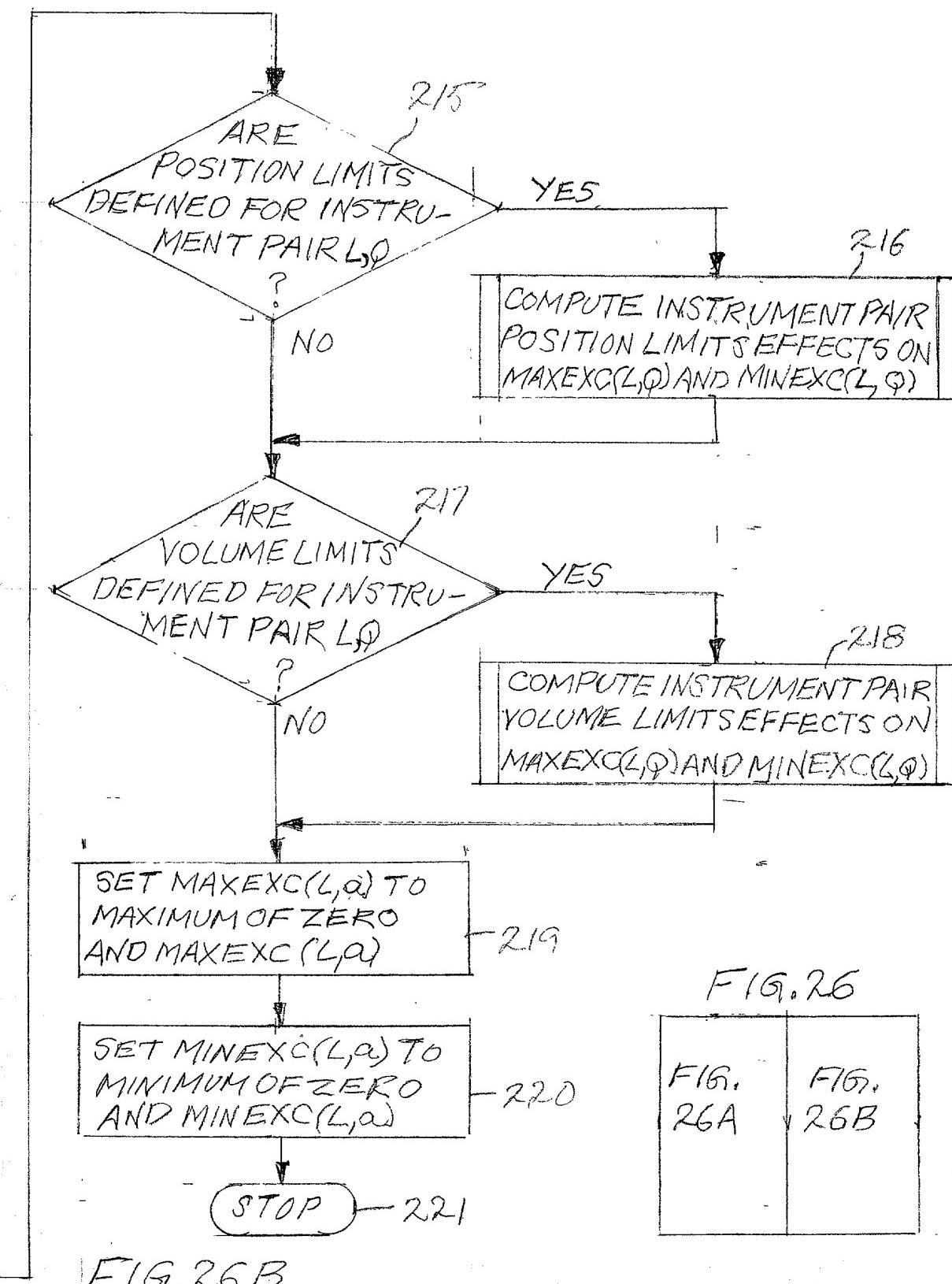


FIG. 26

FIG. 26A FIG. 26B

FIG. 26B

FIG. 27

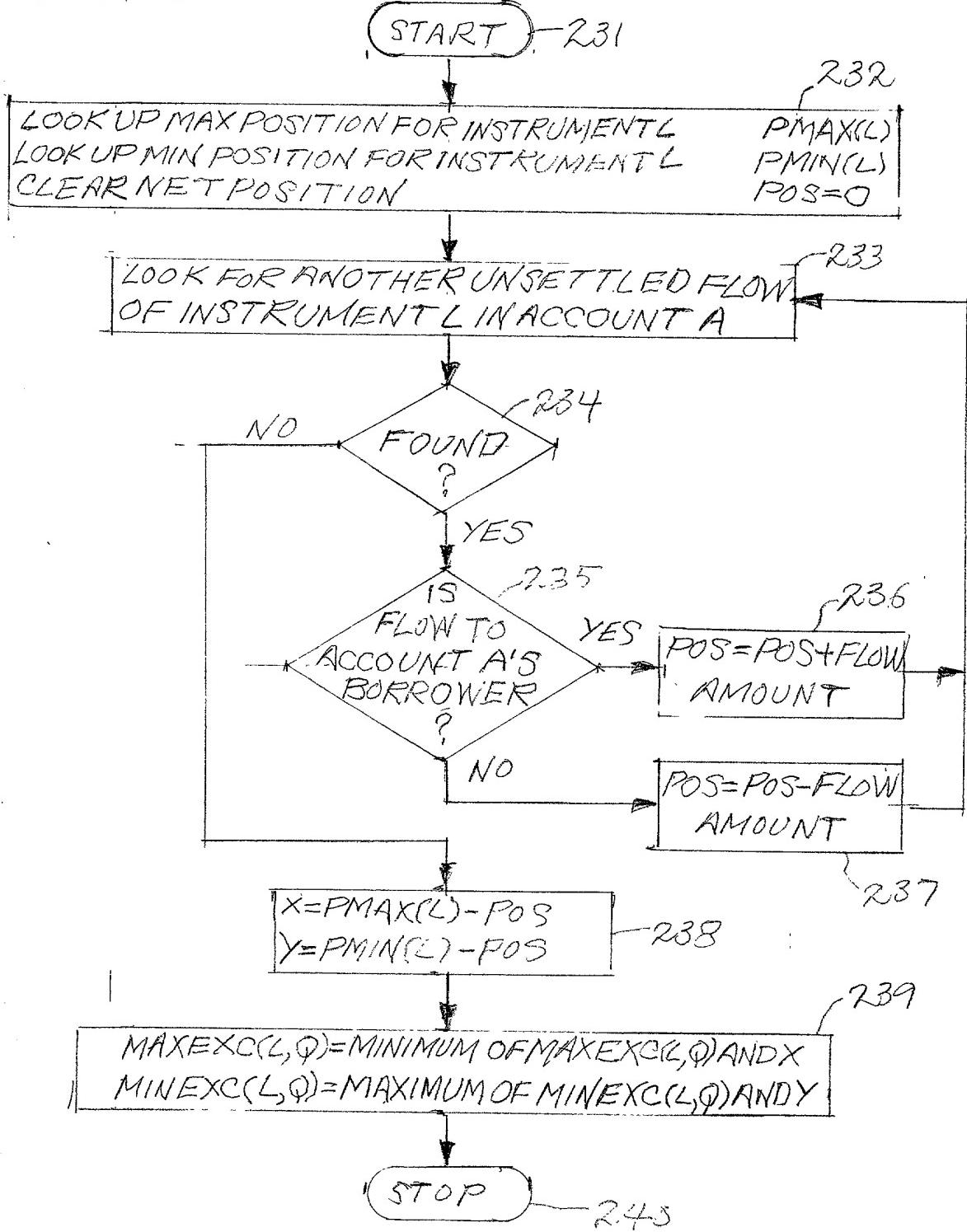


FIG. 28

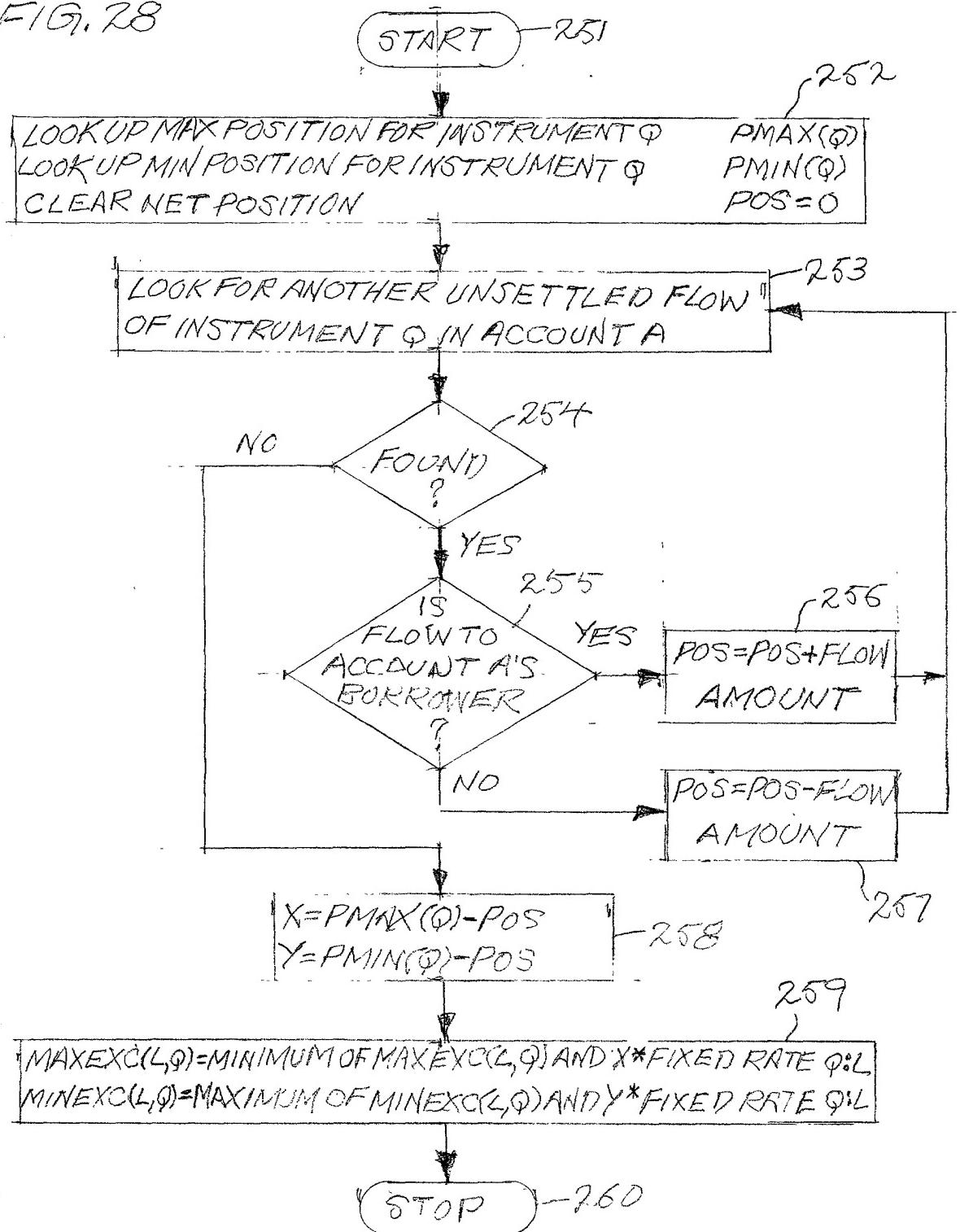


FIG. 29

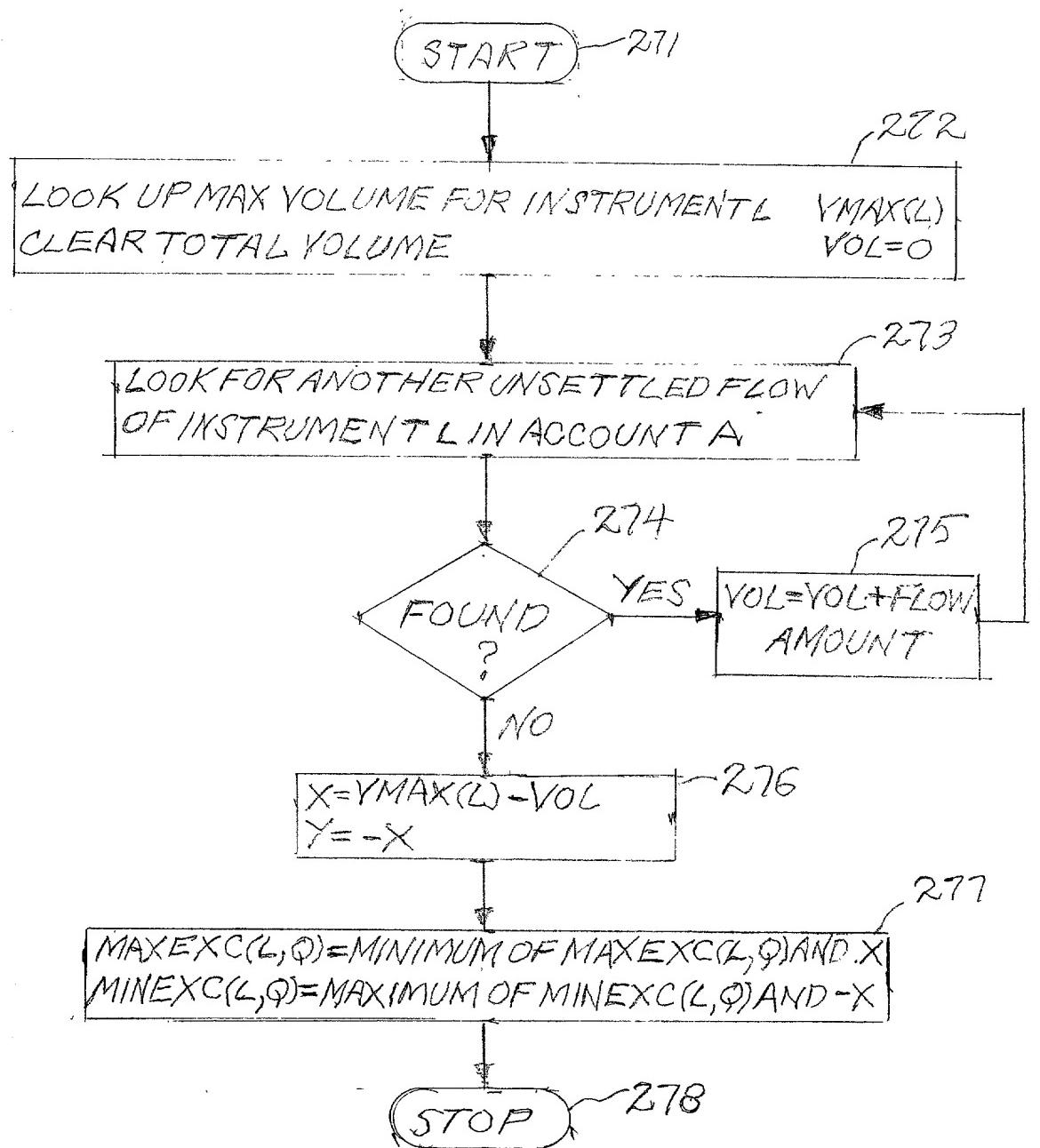


FIG. 30

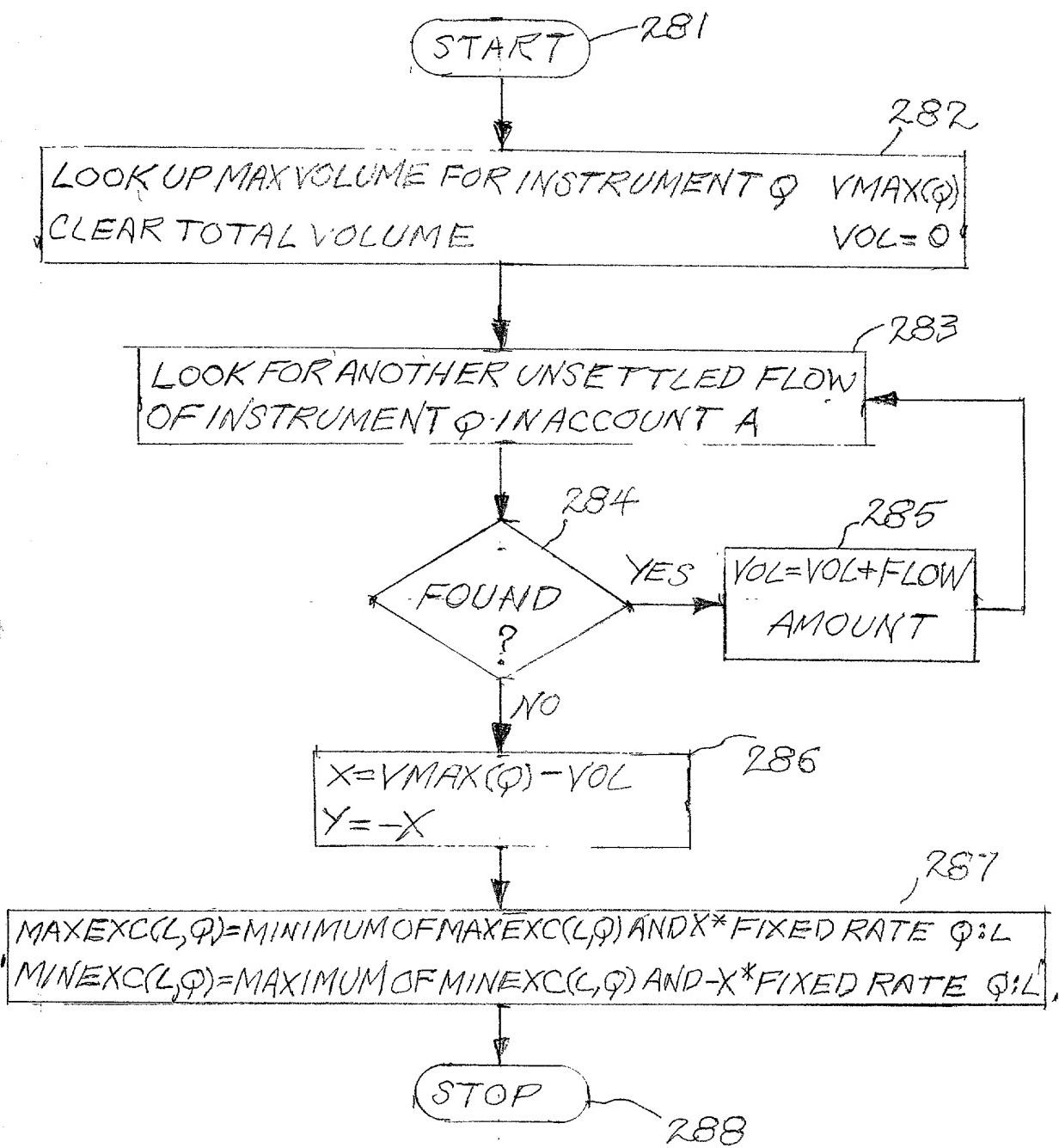


FIG. 31

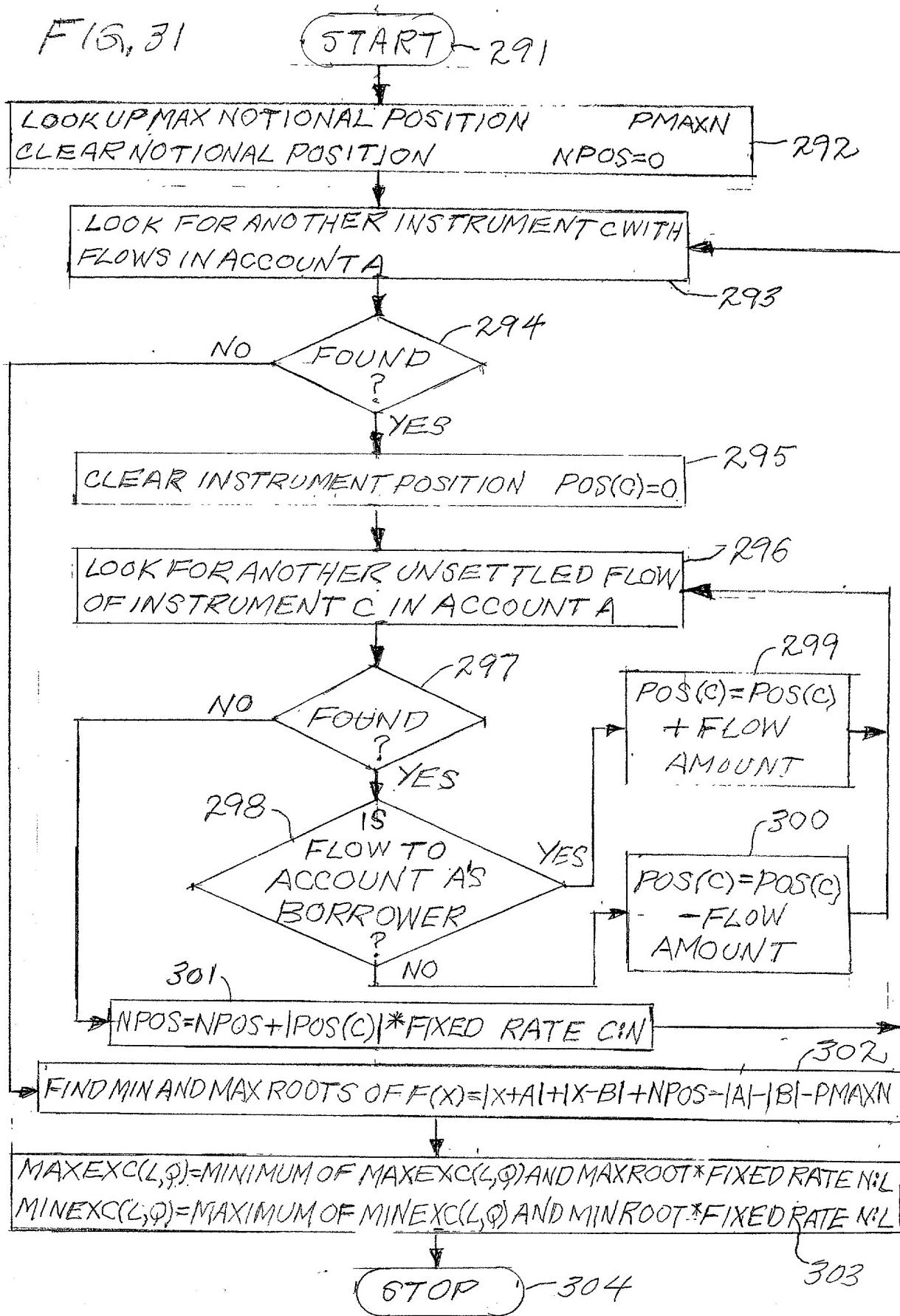


FIG. 32

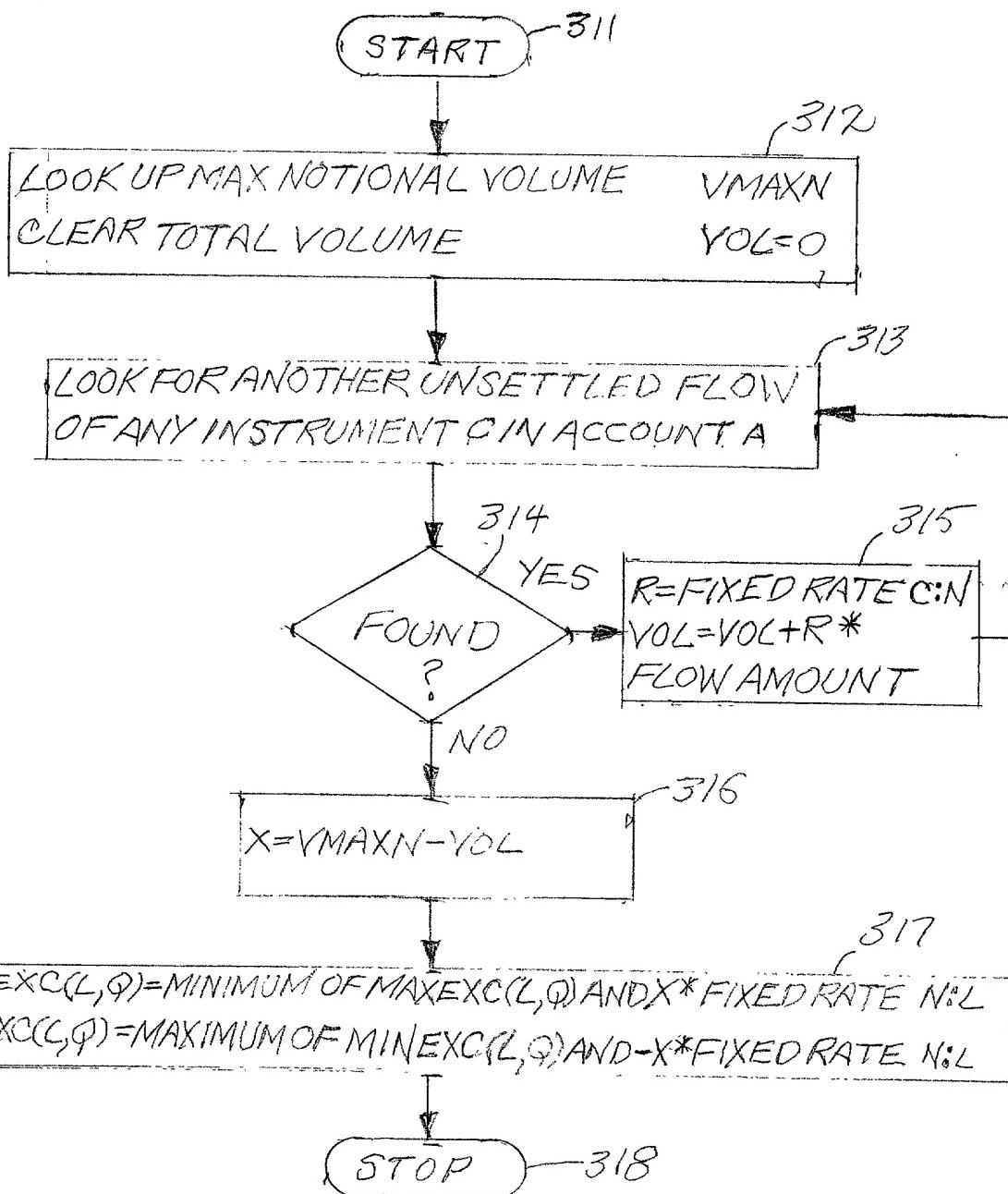


FIG. 33

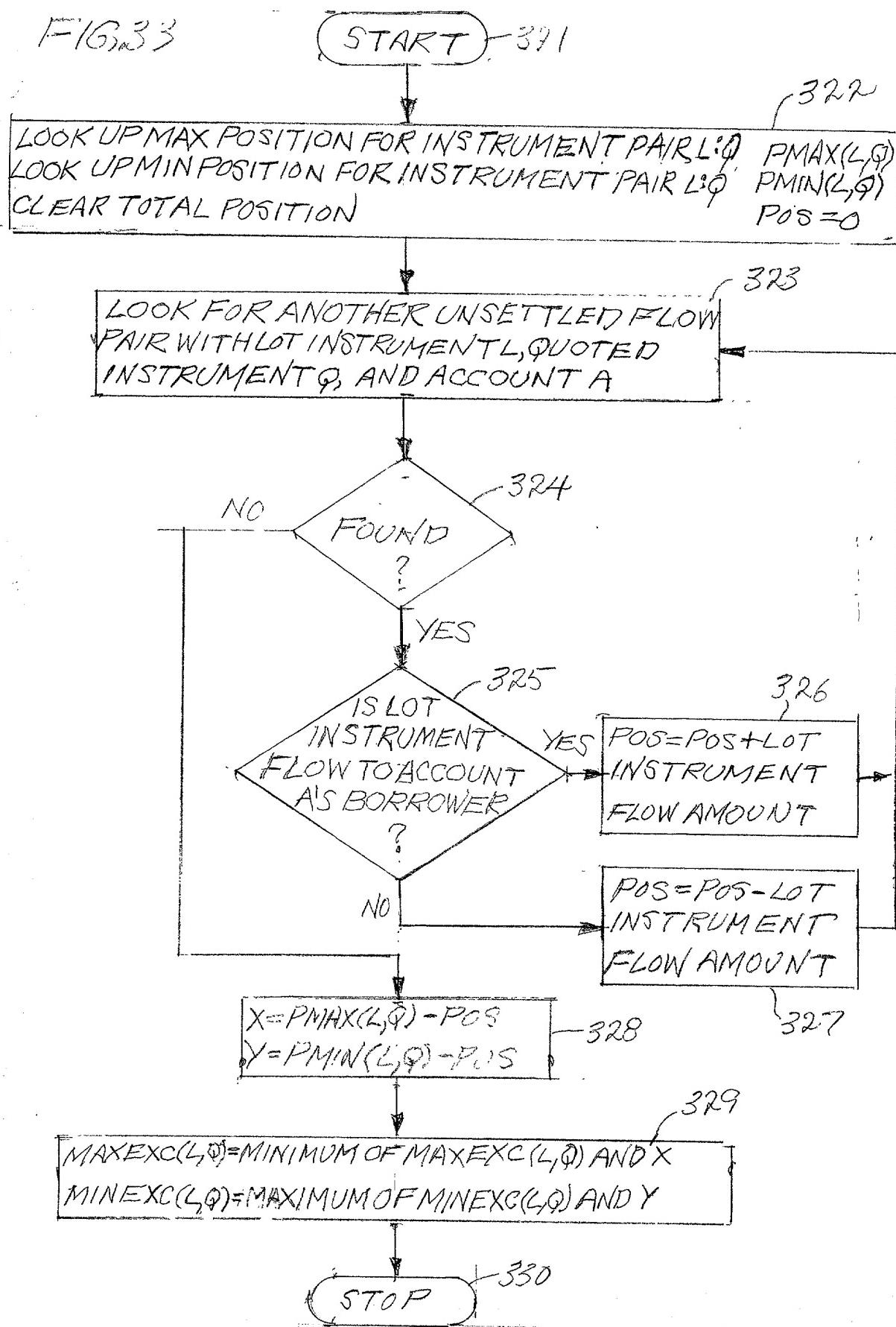


FIG. 34

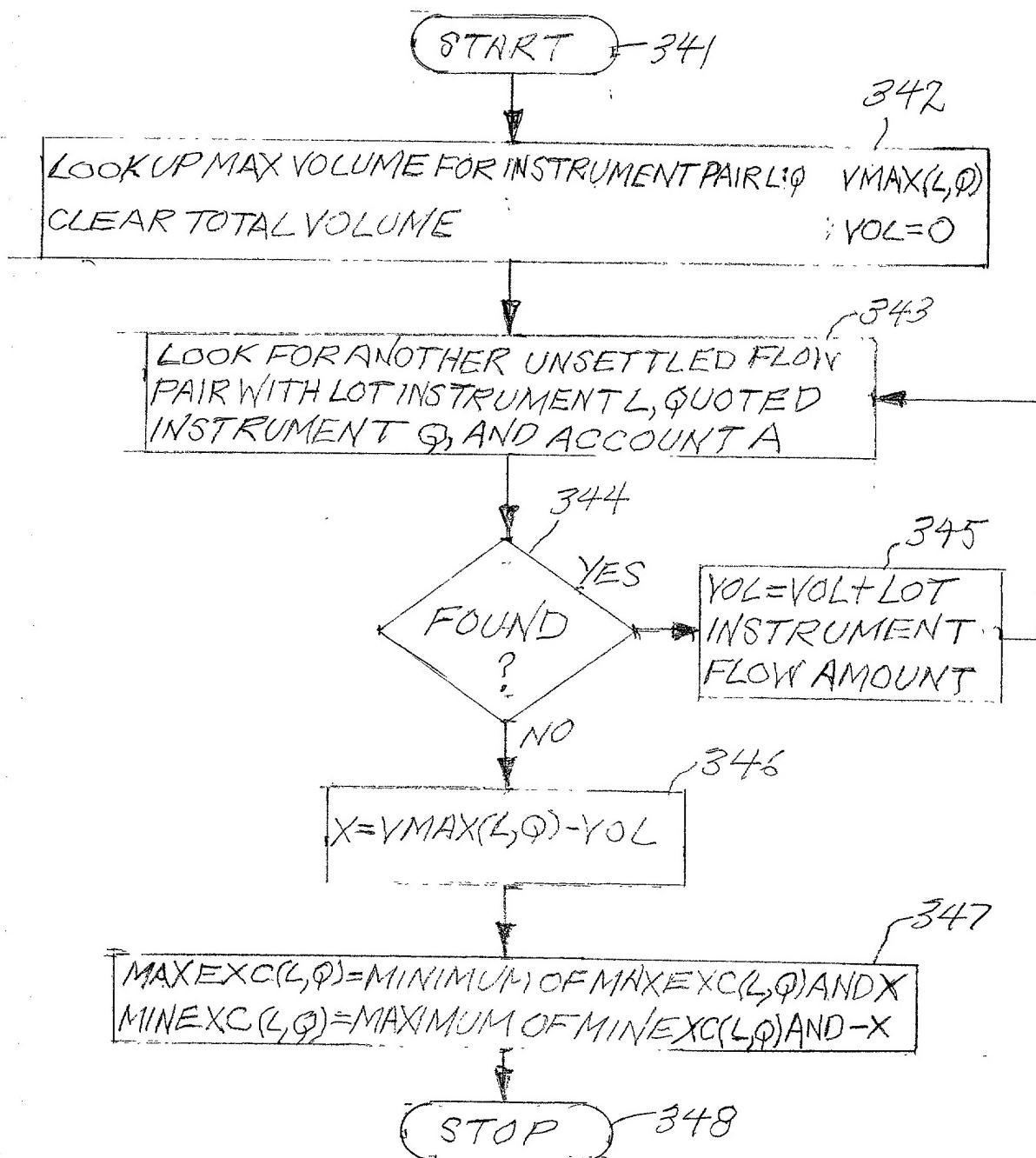


FIG. 35

